



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Monthly Statistics

From: 19/06/2012 To: 19/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.33160	8.45310	308,578
19/06/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.19410	1.31579	16,000
19/06/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.05003	1.17159	37,000
19/06/2012	\$ / R On 17 September 2012	7.40	C	Foreign Exchange Future	0.95540	1.07674	0
19/06/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.11959	0.14787	5,500
19/06/2012	\$ / R On 17 September 2012	9.30	C	Foreign Exchange Future	0.10812	0.13408	250
19/06/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18327	0.22530	250
19/06/2012	\$ / R On 17 September 2012	9.00	C	Foreign Exchange Future	0.14711	0.18147	8,500
19/06/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.13242	0.16357	24,360
19/06/2012	\$ / R On 17 September 2012	8.50	C	Foreign Exchange Future	0.26035	0.31736	2,000
19/06/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.23106	0.28266	2,000
19/06/2012	\$ / R On 17 September 2012	8.75	C	Foreign Exchange Future	0.19398	0.23827	25,100
19/06/2012	\$ / R On 17 September 2012	8.20	C	Foreign Exchange Future	0.37645	0.45374	0
19/06/2012	\$ / R On 17 September 2012	8.25	C	Foreign Exchange Future	0.35375	0.42757	0
19/06/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.29387	0.35726	0
19/06/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.54594	0.64761	0
19/06/2012	\$ / R On 17 September 2012	8.00	C	Foreign Exchange Future	0.48191	0.57525	0
19/06/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.42616	0.51039	0
19/06/2012	\$ / R On 17 September 2012	7.50	C	Foreign Exchange Future	0.86223	0.98322	0
19/06/2012	\$ / R On 17 September 2012	7.75	C	Foreign Exchange Future	0.65550	0.76485	0
19/06/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.69459	0.80606	0
19/06/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.06299	0.05296	2,500
19/06/2012	\$ / R On 17 September 2012	7.75	P	Foreign Exchange Future	0.07390	0.06175	44,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	\$ / R On 17 September 2012	7.50	P	Foreign Exchange Future	0.03063	0.03012	246
19/06/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.19456	0.15729	2,000
19/06/2012	\$ / R On 17 September 2012	8.00	P	Foreign Exchange Future	0.15031	0.12215	6,625
19/06/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.11434	0.09451	20,360
19/06/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.36227	0.30416	0
19/06/2012	\$ / R On 17 September 2012	8.25	P	Foreign Exchange Future	0.27215	0.22447	5,000
19/06/2012	\$ / R On 17 September 2012	8.20	P	Foreign Exchange Future	0.24485	0.20064	100
19/06/2012	\$ / R On 17 September 2012	8.75	P	Foreign Exchange Future	0.61238	0.53517	0
19/06/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.49946	0.42956	4,000
19/06/2012	\$ / R On 17 September 2012	8.50	P	Foreign Exchange Future	0.42875	0.36426	0
19/06/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.90082	0.81047	0
19/06/2012	\$ / R On 17 September 2012	9.00	P	Foreign Exchange Future	0.81551	0.72837	0
19/06/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.65167	0.57220	1,500
19/06/2012	\$ / R On 17 September 2012	9.30	P	Foreign Exchange Future	1.07652	0.98098	0
19/06/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	0.98799	0.89477	0
19/06/2012	\$ / R On 17 September 2012	7.40	P	Foreign Exchange Future	0.02380	0.02364	8,000
19/06/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.01843	0.01849	0
19/06/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.01250	0.01269	9,200
19/06/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.43020	8.55400	52,408
19/06/2012	\$ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.08038	0.10230	0
19/06/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27672	0.31903	540
19/06/2012	\$ / R On 14 December 2012	9.50	C	Foreign Exchange Future	0.20886	0.24338	300
19/06/2012	\$ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.12013	0.14354	0
19/06/2012	\$ / R On 14 December 2012	8.60	C	Foreign Exchange Future	0.40542	0.46302	6,000
19/06/2012	\$ / R On 14 December 2012	8.80	C	Foreign Exchange Future	0.34652	0.39723	0
19/06/2012	\$ / R On 14 December 2012	9.00	C	Foreign Exchange Future	0.29780	0.34264	25,000
19/06/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.66150	0.75056	300
19/06/2012	\$ / R On 14 December 2012	8.05	C	Foreign Exchange Future	0.63274	0.71855	0
19/06/2012	\$ / R On 14 December 2012	8.30	C	Foreign Exchange Future	0.51573	0.58583	0
19/06/2012	\$ / R On 14 December 2012	7.95	C	Foreign Exchange Future	0.69132	0.78355	0
19/06/2012	\$ / R On 14 December 2012	7.95	P	Foreign Exchange Future	0.21112	0.17955	15,000
19/06/2012	\$ / R On 14 December 2012	8.30	P	Foreign Exchange Future	0.38553	0.33183	6,000
19/06/2012	\$ / R On 14 December 2012	8.05	P	Foreign Exchange Future	0.25254	0.21455	20,000
19/06/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.23130	0.19656	6,040

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	\$ / R On 14 December 2012	9.00	P	Foreign Exchange Future	0.86760	0.78864	0
19/06/2012	\$ / R On 14 December 2012	8.80	P	Foreign Exchange Future	0.71632	0.64323	300
19/06/2012	\$ / R On 14 December 2012	8.60	P	Foreign Exchange Future	0.57522	0.50902	0
19/06/2012	\$ / R On 14 December 2012	10.40	P	Foreign Exchange Future	2.08993	1.98954	0
19/06/2012	\$ / R On 14 December 2012	9.50	P	Foreign Exchange Future	1.27866	1.18938	0
19/06/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	0.94652	0.86503	0
19/06/2012	\$ / R On 14 December 2012	11.10	P	Foreign Exchange Future	2.75018	2.64830	0
19/06/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.53110	8.65790	19,545
19/06/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.41136	0.45996	180
19/06/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.76163	0.84568	0
19/06/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.33053	0.28778	180
19/06/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	0.98026	0.90206	0
19/06/2012	\$ / R On 14 June 2013			Foreign Exchange Future	8.62530	7.93000	1,150
19/06/2012	\$ / R On 14 June 2013	8.74	C	Foreign Exchange Future	0.64204	0.00000	0
19/06/2012	\$ / R On 14 June 2013	8.76	C	Foreign Exchange Future	0.63538	0.00000	0
19/06/2012	\$ / R On 14 June 2013	8.75	C	Foreign Exchange Future	0.63870	0.00000	0
19/06/2012	\$ / R On 14 June 2013	8.75	P	Foreign Exchange Future	0.76340	0.00000	0
19/06/2012	\$ / R On 14 June 2013	8.76	P	Foreign Exchange Future	0.77008	0.00000	0
19/06/2012	\$ / R On 14 June 2013	8.74	P	Foreign Exchange Future	0.75674	0.00000	0
19/06/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.71170	8.84280	542
19/06/2012	\$ / R On 13 December 2013	8.00	C	Foreign Exchange Future	1.15717	1.22988	0
19/06/2012	\$ / R On 13 December 2013	9.00	C	Foreign Exchange Future	0.77471	0.82028	0
19/06/2012	\$ / R On 13 December 2013	9.00	P	Foreign Exchange Future	1.06301	0.97748	0
19/06/2012	\$ / R On 13 December 2013	8.00	P	Foreign Exchange Future	0.44547	0.38708	0
19/06/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.12920	9.36480	0
19/06/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.70565	1.85631	200
19/06/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.57645	0.49151	0
19/06/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.55000	10.66850	0
19/06/2012	\$ / R MAXI On 17 September 2012			Foreign Exchange Future	8.33160	8.45310	2,950
19/06/2012	\$ / R MAXI On 17 September 2012	8.49	C	Foreign Exchange Future	0.26351	0.32107	0
19/06/2012	\$ / R MAXI On 17 September 2012	8.49	P	Foreign Exchange Future	0.42191	0.35797	0
19/06/2012	\$ / R MAXI On 14 December 2012			Foreign Exchange Future	8.43020	8.55400	8
19/06/2012	\$ / R MAXI On 14 December 2012	8.59	C	Foreign Exchange Future	0.40868	0.46664	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	\$ / R MAXI On 14 December 2012	8.59	P	Foreign Exchange Future	0.56848	0.50264	0
19/06/2012	\$ / R MAXI On 18 March 2013			Foreign Exchange Future	8.53110	8.65790	0
19/06/2012	\$ / R MAXI On 18 March 2013	8.69	C	Foreign Exchange Future	0.00000	0.00000	0
19/06/2012	\$ / R MAXI On 18 March 2013	8.69	P	Foreign Exchange Future	0.15890	0.03210	0
19/06/2012	\$ / R MAXI On 14 June 2013			Foreign Exchange Future	8.62530	8.75000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.74	C	Foreign Exchange Future	0.64204	0.00000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.76	C	Foreign Exchange Future	0.63538	0.00000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.75	C	Foreign Exchange Future	0.63870	0.00000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.75	P	Foreign Exchange Future	0.76340	0.00000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.76	P	Foreign Exchange Future	0.77008	0.00000	0
19/06/2012	\$ / R MAXI On 14 June 2013	8.74	P	Foreign Exchange Future	0.75674	0.00000	0
19/06/2012	£ / R On 17 September 2012			Foreign Exchange Future	13.07960	13.24950	76,995
19/06/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.75125	1.91870	0
19/06/2012	£ / R On 17 September 2012	12.15	C	Foreign Exchange Future	1.00760	1.15931	0
19/06/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29390	0.37077	24,000
19/06/2012	£ / R On 17 September 2012	13.85	C	Foreign Exchange Future	0.20202	0.26213	14,400
19/06/2012	£ / R On 17 September 2012	13.85	P	Foreign Exchange Future	0.97242	0.86263	0
19/06/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	0.66430	0.57127	0
19/06/2012	£ / R On 17 September 2012	12.15	P	Foreign Exchange Future	0.07800	0.05981	38,400
19/06/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.02165	0.01920	6,000
19/06/2012	£ / R On 14 December 2012			Foreign Exchange Future	13.23170	13.40520	1,630
19/06/2012	£ / R On 14 December 2012	13.37	C	Foreign Exchange Future	0.57762	0.67081	0
19/06/2012	£ / R On 14 December 2012	13.37	P	Foreign Exchange Future	0.71592	0.63561	0
19/06/2012	£ / R On 18 March 2013			Foreign Exchange Future	13.38660	13.56540	1,855
19/06/2012	£ / R On 18 March 2013	13.53	C	Foreign Exchange Future	1.09789	1.20668	0
19/06/2012	£ / R On 18 March 2013	13.53	P	Foreign Exchange Future	1.24129	1.17128	0
19/06/2012	¥ / R On 17 September 2012			Foreign Exchange Future	0.10550	0.10720	3,433
19/06/2012	¥ / R On 17 September 2012	0.11	C	Foreign Exchange Future	0.00333	0.00405	0
19/06/2012	¥ / R On 17 September 2012	0.11	P	Foreign Exchange Future	0.00783	0.00685	0
19/06/2012	¥ / R On 14 December 2012			Foreign Exchange Future	0.10690	0.10870	0
19/06/2012	¥ / R On 14 December 2012	0.11	C	Foreign Exchange Future	0.00555	0.00638	0
19/06/2012	¥ / R On 14 December 2012	0.11	P	Foreign Exchange Future	0.00865	0.00768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.56800	10.65120	30,093
19/06/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.13616	1.21983	0
19/06/2012	€ / R On 17 September 2012	9.75	C	Foreign Exchange Future	0.86156	0.94043	0
19/06/2012	€ / R On 17 September 2012	9.90	C	Foreign Exchange Future	0.73427	0.81193	0
19/06/2012	€ / R On 17 September 2012	10.20	C	Foreign Exchange Future	0.51613	0.58478	0
19/06/2012	€ / R On 17 September 2012	11.20	C	Foreign Exchange Future	0.14960	0.18343	21,300
19/06/2012	€ / R On 17 September 2012	11.25	C	Foreign Exchange Future	0.14150	0.17389	15,360
19/06/2012	€ / R On 17 September 2012	11.25	P	Foreign Exchange Future	0.82350	0.77269	0
19/06/2012	€ / R On 17 September 2012	11.20	P	Foreign Exchange Future	0.78160	0.73223	0
19/06/2012	€ / R On 17 September 2012	10.20	P	Foreign Exchange Future	0.14813	0.13358	1,500
19/06/2012	€ / R On 17 September 2012	9.90	P	Foreign Exchange Future	0.06627	0.06073	33,360
19/06/2012	€ / R On 17 September 2012	9.75	P	Foreign Exchange Future	0.04356	0.03923	1,625
19/06/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.01816	0.01863	10,200
19/06/2012	€ / R On 14 December 2012			Foreign Exchange Future	10.70350	10.79030	52,680
19/06/2012	€ / R On 14 December 2012	10.82	C	Foreign Exchange Future	0.43842	0.49463	0
19/06/2012	€ / R On 14 December 2012	10.40	C	Foreign Exchange Future	0.61619	0.68456	0
19/06/2012	€ / R On 14 December 2012	11.10	C	Foreign Exchange Future	0.35297	0.40137	750
19/06/2012	€ / R On 14 December 2012	10.30	C	Foreign Exchange Future	0.66861	0.73955	0
19/06/2012	€ / R On 14 December 2012	10.30	P	Foreign Exchange Future	0.26511	0.24925	375
19/06/2012	€ / R On 14 December 2012	11.10	P	Foreign Exchange Future	0.74947	0.71107	0
19/06/2012	€ / R On 14 December 2012	10.40	P	Foreign Exchange Future	0.31269	0.29425	750
19/06/2012	€ / R On 14 December 2012	10.82	P	Foreign Exchange Future	0.55492	0.52433	0
19/06/2012	€ / R On 18 March 2013			Foreign Exchange Future	10.84530	10.93720	75
19/06/2012	€ / R On 18 March 2013	10.97	C	Foreign Exchange Future	0.56603	0.63019	0
19/06/2012	€ / R On 18 March 2013	10.97	P	Foreign Exchange Future	0.69073	0.66299	0
19/06/2012	€ / R On 13 December 2013			Foreign Exchange Future	11.17110	11.17110	435
19/06/2012	€ / R On 13 December 2013	11.20	C	Foreign Exchange Future	0.92617	0.92238	0
19/06/2012	€ / R On 13 December 2013	11.20	P	Foreign Exchange Future	0.95507	0.95128	0
19/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012			Any day expiry	8.23350	8.35330	2,360
19/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	C	Any day expiry	0.83400	0.95400	0
19/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	C	Any day expiry	0.09400	0.16800	0
19/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	8.25	P	Any day expiry	0.11100	0.06500	0
19/06/2012	ANY DAY EXPIRY DAAH On 28 June 2012	7.40	P	Any day expiry	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.41680	8.46150	5,862
19/06/2012	AU\$ / R On 17 September 2012	8.42	C	Foreign Exchange Future	0.27298	0.30057	0
19/06/2012	AU\$ / R On 17 September 2012	8.42	P	Foreign Exchange Future	0.27618	0.25907	0
19/06/2012	AU\$ / R On 14 December 2012			Foreign Exchange Future	8.45790	8.50520	11,786
19/06/2012	AU\$ / R On 14 December 2012	8.46	C	Foreign Exchange Future	0.38813	0.41619	0
19/06/2012	AU\$ / R On 14 December 2012	8.46	P	Foreign Exchange Future	0.39023	0.37099	0
19/06/2012	AU\$ / R On 18 March 2013			Foreign Exchange Future	8.50210	8.55270	3,790
19/06/2012	AU\$ / R On 18 March 2013	8.51	C	Foreign Exchange Future	0.47942	0.50847	0
19/06/2012	AU\$ / R On 18 March 2013	8.51	P	Foreign Exchange Future	0.48732	0.46577	0
19/06/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.71710	9.76940	0
19/06/2012	CAD/ R On 17 September 2012			Foreign Exchange Future	8.16990	8.23130	33
19/06/2012	CAD/ R On 17 September 2012	8.27	C	Foreign Exchange Future	0.18719	0.21360	0
19/06/2012	CAD/ R On 17 September 2012	8.27	P	Foreign Exchange Future	0.28729	0.25230	0
19/06/2012	CAD/ R On 14 December 2012			Foreign Exchange Future	8.25230	8.31700	0
19/06/2012	CAD/ R On 14 December 2012	8.35	C	Foreign Exchange Future	0.29783	0.32782	0
19/06/2012	CAD/ R On 14 December 2012	8.35	P	Foreign Exchange Future	0.39553	0.36082	0
19/06/2012	CF CANDO CABE On 17 September 2012			Can-Do Future	0.10890	0.11200	11,120
19/06/2012	CF CANDO CABF On 17 September 2012			Can-Do Future	0.05130	0.05290	7,100
19/06/2012	CF CANDO CABG On 17 September 2012			Can-Do Future	0.14620	0.13220	14,700
19/06/2012	CF CANDO CABH On 17 September 2012			Can-Do Future	0.02730	0.03120	8,000
19/06/2012	CF CANDO CABI On 17 September 2012			Can-Do Future	0.20440	0.16060	12,800
19/06/2012	CF CANDO CABJ On 17 September 2012			Can-Do Future	0.06470	0.08090	4,800
19/06/2012	CHF / R On 17 September 2012			Foreign Exchange Future	8.81830	8.87600	18,517
19/06/2012	CHF / R On 17 September 2012	8.91	C	Foreign Exchange Future	0.28335	0.32311	0
19/06/2012	CHF / R On 17 September 2012	8.91	P	Foreign Exchange Future	0.37505	0.35711	0
19/06/2012	CHF / R On 14 December 2012			Foreign Exchange Future	8.94730	9.00700	0
19/06/2012	CHF / R On 14 December 2012	9.04	C	Foreign Exchange Future	0.44547	0.49596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	CHF / R On 14 December 2012	9.04	P	Foreign Exchange Future	0.53817	0.52896	0
19/06/2012	DAUS On 29 June 2012			Any day expiry	8.23480	8.35450	0
19/06/2012	DAUS On 29 June 2012	7.40	C	Any day expiry	0.83500	0.95500	0
19/06/2012	DAUS On 29 June 2012	7.72	C	Any day expiry	0.51700	0.63700	0
19/06/2012	DAUS On 29 June 2012	8.25	C	Any day expiry	0.10000	0.17400	0
19/06/2012	DAUS On 29 June 2012	8.51	C	Any day expiry	0.03300	0.06400	5,480
19/06/2012	DAUS On 29 June 2012	8.51	P	Any day expiry	0.30800	0.22000	0
19/06/2012	DAUS On 29 June 2012	8.25	P	Any day expiry	0.11500	0.07000	0
19/06/2012	DAUS On 29 June 2012	7.72	P	Any day expiry	0.00200	0.00300	5,480
19/06/2012	DAUS On 29 June 2012	7.40	P	Any day expiry	0.00000	0.00100	0
19/06/2012	DAUS On 31 July 2012			Any day expiry	8.27420	8.39450	0
19/06/2012	DAUS On 31 July 2012	8.25	C	Any day expiry	0.22400	0.29600	0
19/06/2012	DAUS On 31 July 2012	8.51	C	Any day expiry	0.13600	0.18300	4,800
19/06/2012	DAUS On 31 July 2012	7.40	C	Any day expiry	0.87900	0.99900	0
19/06/2012	DAUS On 31 July 2012	7.72	C	Any day expiry	0.57800	0.69300	0
19/06/2012	DAUS On 31 July 2012	7.72	P	Any day expiry	0.02400	0.01900	4,800
19/06/2012	DAUS On 31 July 2012	7.40	P	Any day expiry	0.00500	0.00500	0
19/06/2012	DAUS On 31 July 2012	8.51	P	Any day expiry	0.37200	0.29900	0
19/06/2012	DAUS On 31 July 2012	8.25	P	Any day expiry	0.20000	0.15200	0
19/06/2012	DAUS On 31 August 2012			Any day expiry	8.31140	8.43240	0
19/06/2012	DAUS On 31 August 2012	7.72	C	Any day expiry	0.64500	0.75500	0
19/06/2012	DAUS On 31 August 2012	8.25	C	Any day expiry	0.31300	0.38500	0
19/06/2012	DAUS On 31 August 2012	8.51	C	Any day expiry	0.21800	0.27100	6,170
19/06/2012	DAUS On 31 August 2012	7.40	C	Any day expiry	0.92700	1.04900	0
19/06/2012	DAUS On 31 August 2012	7.40	P	Any day expiry	0.01600	0.01700	0
19/06/2012	DAUS On 31 August 2012	8.51	P	Any day expiry	0.41700	0.34900	0
19/06/2012	DAUS On 31 August 2012	8.25	P	Any day expiry	0.25200	0.20300	0
19/06/2012	DAUS On 31 August 2012	7.72	P	Any day expiry	0.05400	0.04300	6,170
19/06/2012	DAUS On 28 September 2012			Any day expiry	8.34420	8.46590	0
19/06/2012	DAUS On 28 September 2012	8.51	C	Any day expiry	0.28300	0.34000	7,540
19/06/2012	DAUS On 28 September 2012	7.40	C	Any day expiry	0.97400	1.09400	0
19/06/2012	DAUS On 28 September 2012	7.72	C	Any day expiry	0.70100	0.81100	0
19/06/2012	DAUS On 28 September 2012	8.25	C	Any day expiry	0.38000	0.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	DAUS On 28 September 2012	8.25	P	Any day expiry	0.28600	0.23800	0
19/06/2012	DAUS On 28 September 2012	7.72	P	Any day expiry	0.07700	0.06500	7,540
19/06/2012	DAUS On 28 September 2012	7.40	P	Any day expiry	0.03000	0.02800	0
19/06/2012	DAUS On 28 September 2012	8.51	P	Any day expiry	0.44900	0.38400	0
19/06/2012	DAUS On 31 October 2012			Any day expiry	8.38100	8.50370	0
19/06/2012	DAUS On 31 October 2012	8.25	C	Any day expiry	0.45100	0.52400	0
19/06/2012	DAUS On 31 October 2012	8.51	C	Any day expiry	0.35100	0.41100	8,220
19/06/2012	DAUS On 31 October 2012	7.40	C	Any day expiry	1.02700	1.14700	0
19/06/2012	DAUS On 31 October 2012	7.72	C	Any day expiry	0.76400	0.87100	0
19/06/2012	DAUS On 31 October 2012	7.72	P	Any day expiry	0.10300	0.08700	8,220
19/06/2012	DAUS On 31 October 2012	7.40	P	Any day expiry	0.04600	0.04300	0
19/06/2012	DAUS On 31 October 2012	8.51	P	Any day expiry	0.48000	0.41700	0
19/06/2012	DAUS On 31 October 2012	8.25	P	Any day expiry	0.32000	0.27000	0
19/06/2012	DAUS On 30 November 2012			Any day expiry	8.41450	8.53800	0
19/06/2012	DAUS On 30 November 2012	8.51	C	Any day expiry	0.41000	0.47000	8,440
19/06/2012	DAUS On 30 November 2012	7.72	C	Any day expiry	0.81800	0.92400	0
19/06/2012	DAUS On 30 November 2012	7.72	P	Any day expiry	0.12400	0.10600	8,440
19/06/2012	DAUS On 30 November 2012	8.51	P	Any day expiry	0.50600	0.44200	0
19/06/2012	DAUS On 27 December 2012			Any day expiry	8.44440	8.56860	0
19/06/2012	DAUS On 27 December 2012	7.72	C	Any day expiry	0.86300	0.96800	0
19/06/2012	DAUS On 27 December 2012	8.51	C	Any day expiry	0.45800	0.51900	7,530
19/06/2012	DAUS On 27 December 2012	8.51	P	Any day expiry	0.52400	0.46000	0
19/06/2012	DAUS On 27 December 2012	7.72	P	Any day expiry	0.13900	0.11900	7,530
19/06/2012	NZ\$ / R On 17 September 2012			Foreign Exchange Future	6.60160	6.66450	0
19/06/2012	NZ\$ / R On 17 September 2012	6.59	C	Foreign Exchange Future	0.17384	0.21562	0
19/06/2012	NZ\$ / R On 17 September 2012	6.59	P	Foreign Exchange Future	0.16224	0.14112	0
19/06/2012	NZ\$ / R On 14 December 2012			Foreign Exchange Future	6.65480	6.70550	0
19/06/2012	NZ\$ / R On 14 December 2012	6.63	C	Foreign Exchange Future	0.29366	0.32701	0
19/06/2012	NZ\$ / R On 14 December 2012	6.63	P	Foreign Exchange Future	0.26886	0.25151	0
19/06/2012	YUAN/R On 17 September 2012			Foreign Exchange Future	1.30820	1.32680	0
19/06/2012	YUAN/R On 17 September 2012	1.33	C	Foreign Exchange Future	0.04128	0.05093	0
19/06/2012	YUAN/R On 17 September 2012	1.33	P	Foreign Exchange Future	0.06308	0.05413	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2012	YUAN/R On 14 December 2012			Foreign Exchange Future	1.32230	1.34120	0
19/06/2012	YUAN/R On 14 December 2012	1.34	C	Foreign Exchange Future	0.06557	0.07539	0
19/06/2012	YUAN/R On 14 December 2012	1.34	P	Foreign Exchange Future	0.08327	0.07419	0
<b>Future Open Interest</b>							<b>653,245.00</b>
<b>Option Open Interest</b>							<b>569,011.00</b>
<b>Grand Total</b>							<b>1,222,256.00</b>